

ABSTRACT OF THE DISCLOSURE

[0046] A method is provided for selecting a portfolio of securities for investment purposes and then deciding the quantity of shares of each selected security in the portfolio. Specifically, the method comprises providing an investment portfolio comprising selected securities from selected economic sectors; weighting the selected economic sectors to provide a sector weight for each selected economic sector; weighting selected securities to provide an intra sector weight for each selected security; weighting a selected security according to its intra sector weight, the sector weight of the selected security's economic sector and a predetermined percentage to provide a dependent weight of a selected security; determining an equal-weighted weight of a selected security according to the sector weight of the selected security's economic sector, the predetermined percentage and the number of securities selected from that economic sector; and adding a selected security's dependent weight to its equal-weighted weight to yield a portfolio weight of that selected security.